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Weak convergence of random polygonal lines to a Gaussian process

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Abstract

We obtain a limit theorem of convergence in distribution for random polygonal lines defined by sums of independent random variables with replacements. In a particular case, the limit is the Gaussian Ornstein-Uhlenbeck process. © 2005 Springer Science+Business Media, Inc.

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Keywords

Convergence in distribution to a Gaussian process, Functional limit theorems, Ornstein-Uhlenbeck process